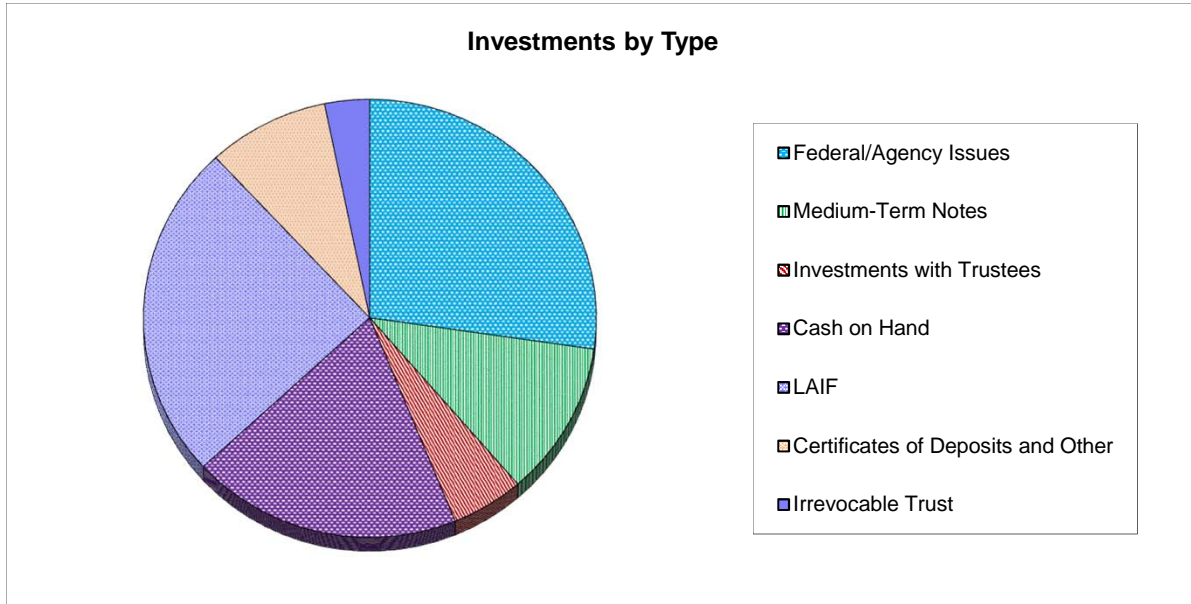




Quarterly Investment Report



City of Alameda, California
Investment Portfolio Summary Report
For the Quarter Ended June 30, 2016



	<u>Book Value</u>	<u>% of Total</u>	<u>Average Duration in Days</u>	<u>Average Yield</u>	<u>Market Value*</u>
Cash on Hand	\$ 10,075	0.01%	1	0.000%	\$ 10,075
Cash on Deposit	36,403,841	19.40%	1	0.010%	36,403,841
Total Cash on Hand	36,413,916	19.40%	1	0.010%	36,413,916
Irrevocable Trust	5,764,173	3.07%	1	2.34%	6,077,410
Investments with Bond Trustees	9,758,251	5.20%	1	0.00%	9,758,252
Local Agency Investment Fund	47,138,484	25.12%	1	0.46%	47,167,768
Certificates of Deposit	11,214,547	5.98%	372	0.88%	11,215,419
Federal/Agency Issues	50,843,597	27.10%	906	1.23%	51,570,007
Medium Term Notes/Commercial Paper	21,314,195	11.36%	771	1.48%	21,535,242
Asset Backed Securities	3,571,888	1.90%	1,298	1.25%	3,587,205
Supranationals	1,641,424	0.87%	937	1.07%	1,651,672
Total Investment Portfolio	135,724,135	72.32%	388	0.97%	136,727,313
Total Portfolio	\$ 187,660,475				\$ 188,976,891

Amount over (under) market value vs. Book Value \$ 1,316,416
 % of Portfolio 0.70%
 Average Maturity of Portfolio 1.06 year

	<u>General Fund</u>	<u>All Funds**</u>
FY14-15 Investment earnings	\$ 387,117	\$ 1,135,302
FY15-16 Investment earnings	\$ 346,453	\$ 1,150,345
Total Callable investments / % of Total	\$ 5,573,036	4%

* Market Value from sources including:
 --US Bank
 --PFM Asset Management
 --Chandler Asset Management
 --Bank of New York
 --Union Bank

Yield shown does not account for change in market value of investments

** not all funds budget for interest earnings

I verify that this investment portfolio is in conformity with all state laws and the City's investment policy, which is reviewed annually by the City Council and the City Treasurer of the City of Alameda.

Elena Adair, Finance Director

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2016

DESCRIPTION	BOOK VALUE 6/30/16	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY DAYS	REMAINING LIFE DAYS	CALL DATE	S&P RATING	PAR VALUE	MARKET VALUE 6/30/16
<u>CASH ON HAND</u>											
PETTY CASH	\$ 5,330		0.00%							\$ 5,330	\$ 5,330
CHANGE BOXES	4,745		0.00%							4,745	4,745
TOTAL	\$ 10,075		0.00%							\$ 10,075	\$ 10,075
<u>CASH IN BANK</u>											
WELLS FARGO GENERAL CHECKING	\$ 34,652,951	0.00%	0.00%							\$ 34,652,951	\$ 34,652,951
WELLS FARGO GENERAL CHECKING-RESTRICTED	31,450	0.00%	0.00%							31,450	31,450
WELLS FARGO GENERAL CHECKING-RESTRICTED	369,120	0.00%	0.00%							369,120	369,120
ABAG - DEPOSIT	44,931	0.00%	0.00%							44,931	44,931
BANK OF MARIN TIDELANDS PM REALTY(BUSINESS)	20,854	0.25%	0.25%							20,854	20,854
BANK OF MARIN TIDELANDS PM REALTY(OPERATING)	4,939	0.00%	0.00%							4,939	4,939
BANK OF MARIN GARAGE LOAN REPAYMENT ACCOUNT	218,601	0.00%	0.00%							218,601	218,601
BANK OF MARIN FISC PM REALTY(BUSINESS)	123,950	0.10%	0.10%							123,950	123,950
BANK OF MARIN FISC PM REALTY(OPERATING)	8,576	0.00%	0.00%							8,576	8,576
CALIFORNIA BANK-RISK MANAGEMENT	50,000	0.00%	0.00%							50,000	50,000
WELLS FARGO BANK-WORKERS COMPENSATION	325,000	0.00%	0.00%							325,000	325,000
BANK OF MARIN ALAMEDA POINT RENTAL G & L CHECKING	19,859	0.00%	0.00%							19,859	19,859
BANK OF MARIN ALAMEDA POINT PM REALITY (BUSINESS)	294,369	0.12%	0.18%							294,369	294,369
BANK OF MARIN ALAMEDA POINT PM REALITY (OPERATING)	10,000	0.00%	0.00%							10,000	10,000
MASTIC CELL SITE BOND	6,000	0.00%	0.00%							6,000	6,000
STORMWATER TREATMENT BOND	17,300	0.00%	0.00%							17,300	17,300
UNION BANK - ESCROW	84,429	0.00%	0.00%							84,429	84,429
FIRST COMMUNITY BANK - ESCROW	304	0.00%	0.00%							304	304
FIDELITY-CHANDLER MONEY MARKET	25,657	0.10%	0.10%	04/01/16	07/01/16	91	1			25,657	25,657
FIDELITY-PFM MONEY MARKET	95,551	0.10%	0.10%	04/01/16	07/01/16	91	1			95,551	95,551
TOTAL	\$ 36,403,841	0.01%	0.01%							\$ 36,403,841	\$ 36,403,841
<u>LOCAL AGENCY INVESTMENT</u>	\$ 47,138,484	0.46%	0.46%	04/01/16	07/01/16	91	1			\$ 47,138,484	\$ 47,167,768
TOTAL AND AVERAGES	\$ 47,138,484	0.46%	0.46%			91	1			\$ 47,138,484	\$ 47,167,768
<u>CERTIFICATES OF DEPOSITS</u>											
BANK OF MARIN - ALAMEDA WEST LAGOON CD	\$ 50,000	0.15%	0.15%	03/30/16	03/30/17	365	273			\$ 50,000	\$ 50,000
BANK OF MARIN-HARBOR BAY CD	25,000	0.15%	0.15%	08/19/14	08/19/16	731	50			25,000	25,000
BANK OF MARIN CD	96,240	0.15%	0.15%	01/30/16	01/30/17	366	214			96,240	96,240
TRANS PACIFIC BANK CD	95,654	0.30%	0.30%	02/05/16	02/05/17	366	220			95,000	95,654
BANK OF MARIN - MASTICK CD	466,471	0.20%	0.20%	02/04/16	02/04/17	366	219			466,471	466,471
BANK OF MARIN-LIBRARY CD	591,182	0.20%	0.20%	02/08/15	02/08/17	731	223			591,182	591,182
BMO HARRIS BANK NA CD	1,000,000	1.00%	1.01%	10/22/15	04/24/17	550	298		A-1	1,000,000	1,001,900
BANK OF NOVA SCOTIA HOUSTON YCD	1,000,000	1.56%	1.55%	11/06/15	11/06/17	731	494		A-1	1,000,000	1,002,230

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2016

DESCRIPTION	BOOK	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO	REMAINING	CALL DATE	S&P RATING	PAR VALUE	MARKET
	VALUE 6/30/16					MATURITY DAYS	LIFE DAYS				VALUE 6/30/16
CANADIAN IMPERIAL BANK NY YCD	1,000,000	1.01%	1.01%	04/06/15	04/06/17	731	280		A-1	1,000,000	997,210
RABOBANK NEDERLAND NV CERT DEPOS	1,100,000	1.07%	1.07%	04/22/15	04/21/17	730	295		A-1	1,100,000	1,098,801
HSBC BANK USA NA FLOATING CERT DEPOS	800,000	1.21%	0.97%	11/17/15	11/17/17	731	505		A-1+	800,000	801,448
NORDEA BANK FINLAND NY CD	1,100,000	1.15%	1.15%	05/27/15	05/26/17	730	330		AA-	1,100,000	1,098,328
ROYAL BANK OF CANADA NY CD	840,000	1.70%	1.69%	03/11/16	03/09/18	728	617		AA-	840,000	842,890
SKANDINAVISKA ENSKILDA BANKEN NY CD	1,050,000	1.48%	1.48%	11/16/15	11/16/17	731	504		A-1	1,050,000	1,046,745
SVENSKA HANDELSBANKEN NY FLT CERT DEPOS	1,000,000	1.08%	0.84%	11/20/15	08/24/17	643	420		A-1+	1,000,000	1,000,500
TORONTO DOMINION BANK NY YCD	1,000,000	1.24%	1.25%	06/16/15	06/16/17	731	351		AA-	1,000,000	1,000,820
TOTAL AND AVERAGES	\$ 11,214,547	0.91%	0.88%			623	309			\$ 11,213,893	\$ 11,215,419

GOVERNMENT TREASURIES & AGENCIES

FHLB NOTES	\$ 424,371	0.63%	0.69%	06/26/14	12/28/16	916	181		AA+	\$ 425,000	\$ 425,331
FHLB NOTES	892,920	1.13%	1.02%	03/20/15	04/25/18	1132	664		AA+	890,000	897,254
FHLB NOTES	766,889	1.38%	1.46%	02/17/16	02/18/21	1828	1694		AA+	770,000	779,080
FEDERAL HOME LOAN BANKS AGCY	1,107,325	0.88%	0.99%	05/26/16	06/29/18	764	729		AA+	1,110,000	1,114,443
FHLB GLOBAL NOTE	1,089,542	1.13%	1.14%	06/02/16	06/21/19	1114	1086		AA+	1,090,000	1,100,119
FHLB GLOBAL NOTE	1,513,440	1.13%	0.82%	6/27/2016	06/21/19	1089	1086		AA+	1,500,000	1,513,916
FHLB NOTES	430,396	1.05%	1.03%	02/28/12	02/27/17	1826	242		AA+	430,000	431,707
FHLB NOTES	868,534	1.38%	1.54%	08/13/13	03/09/18	1669	617		AA+	875,000	885,204
FHLB NOTES	802,848	1.13%	1.05%	04/25/12	03/10/17	1780	253		AA+	800,000	803,068
FEDERAL HOME LOAN BANK GLOBAL NOTES	758,123	1.00%	0.74%	03/26/13	06/21/17	1548	356		AA+	750,000	752,923
FHLB NOTES	434,386	1.00%	0.78%	09/21/12	06/09/17	1722	344		AA+	430,000	431,679
FHLB NOTES	171,554	1.01%	0.82%	07/26/12	06/19/17	1789	354		AA+	170,000	170,736
FFCB NOTES	440,000	0.83%	0.83%	09/18/12	09/21/17	1829	448		AA+	440,000	441,085
FNMA NOTES	399,912	1.63%	1.63%	07/29/15	01/21/20	1637	1300		AA+	400,000	409,448
FNMA BENCHMARK NOTES	900,486	1.50%	1.49%	09/29/15	06/22/20	1728	1453		AA+	900,000	917,290
FNMA NOTES	140,506	1.13%	1.18%	06/18/15	07/20/18	1128	750		AA+	140,000	141,232
FNMA NOTES	561,874	1.13%	1.19%	06/04/15	07/20/18	1142	750		AA+	560,000	561,408
FNMA BENCHMARK NOTE	882,990	1.50%	1.90%	12/16/15	11/30/20	1811	1614		AA+	900,000	915,267
FNMA NOTES	568,451	1.38%	1.43%	03/30/16	02/26/21	1794	1702		AA+	570,000	575,905
FNMA NOTES	328,330	1.38%	1.48%	04/26/16	02/26/21	1767	1702		AA+	330,000	333,419
FNMA BENCHMARK NOTE	1,551,395	1.00%	0.97%	05/12/16	02/26/19	1020	971		AA+	1,550,000	1,557,626
FANNIE MAE GLOBAL NOTES	293,038	0.88%	1.53%	09/18/14	05/21/18	1341	690		AA+	300,000	301,187
FANNIE MAE GLOBAL NOTES	581,316	0.88%	1.57%	09/23/13	05/21/18	1701	690		AA+	600,000	602,375
FANNIE MAE GLOBAL NOTES	101,498	1.63%	1.21%	03/30/15	11/27/18	1338	880		AA+	100,000	102,129
FANNIE MAE GLOBAL NOTES	796,816	1.63%	1.71%	12/16/13	11/27/18	1807	880		AA+	800,000	817,030
FANNIE MAE BENCHMARK NOTE	250,513	1.88%	1.83%	03/20/14	02/19/19	1797	964		AA+	250,000	256,917
FANNIE MAE BENCHMARK NOTE	636,672	1.88%	1.65%	03/03/14	02/19/19	1814	964		AA+	630,000	647,431
FNMA NOTES	902,043	1.75%	1.70%	10/29/14	09/12/19	1779	1169		AA+	900,000	924,921
FHLMC NOTES	575,286	1.25%	1.06%	05/30/12	05/12/17	1808	316		AA+	570,000	573,278
FREDDIE MAC GLOBAL NOTES	246,776	1.00%	0.85%	07/27/12	06/29/17	1798	364		AA+	245,000	245,997
FREDDIE MAC GLOBAL NOTES	101,086	1.00%	0.76%	12/27/12	07/28/17	1674	393		AA+	100,000	100,428
FREDDIE MAC GLOBAL NOTES	438,336	1.00%	0.84%	08/07/12	07/28/17	1816	393		AA+	435,000	436,861

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2016

DESCRIPTION	BOOK			PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY DAYS	REMAINING LIFE DAYS	CALL DATE	S&P RATING	PAR VALUE	MARKET VALUE 6/30/16
	VALUE 6/30/16	RATE	YIELD								
FREDDIE MAC GLOBAL NOTES	885,175	1.25%	1.84%	09/04/14	08/01/19	1792	1127		AA+	910,000	921,164
FREDDIE MAC GLOBAL NOTES	877,977	1.25%	1.78%	11/24/14	10/02/19	1773	1189		AA+	900,000	910,688
FHLMC NOTES	435,087	0.75%	1.51%	06/26/13	01/12/18	1661	561		AA+	450,000	450,771
FHLMC NOTES	444,015	0.75%	1.03%	01/28/13	01/12/18	1810	561		AA+	450,000	450,771
FREDDIE MAC GLOBAL NOTES	859,294	0.88%	1.27%	06/12/13	03/07/18	1729	615		AA+	875,000	876,613
FREDDIE MAC NOTES	2,001,232	1.13%	1.10%	06/02/16	04/15/19	1047	1019		AA+	2,000,000	2,016,994
TENNESSEE VALLEY AUTHORITY NOTES	358,092	1.75%	1.57%	10/30/13	10/15/18	1811	837		AA+	355,000	362,361
TENNESSEE VALLEY AUTHORITY NOTES	266,950	1.75%	1.60%	10/29/13	10/15/18	1812	837		AA+	265,000	270,495
TENNESSEE VALLEY AUTHORITY NOTES	259,789	1.75%	1.77%	09/18/14	10/15/18	1488	837		AA+	260,000	265,391
US TREASURY NOTES	1,175,210	1.50%	1.35%	12/28/15	12/31/18	1099	914		AA+	1,170,000	1,194,131
US TREASURY NOTES	1,562,502	1.50%	1.22%	12/01/15	12/31/18	1126	914		AA+	1,550,000	1,581,969
US TREASURY NOTES	925,280	2.00%	1.40%	04/26/16	02/28/21	1769	1704		AA+	900,000	941,485
US TREASURY NOTES	493,244	1.25%	1.59%	11/23/15	01/31/20	1530	1310		AA+	500,000	507,305
US TREASURY NOTES	197,899	1.38%	1.63%	11/23/15	03/31/20	1590	1370		AA+	200,000	203,781
US TREASURY NOTES	700,686	1.38%	1.35%	10/23/15	03/31/20	1621	1370		AA+	700,000	713,234
US TREASURY NOTES	900,284	1.38%	1.37%	09/29/15	08/31/20	1798	1523		AA+	900,000	916,488
US TREASURY NOTES	885,905	1.38%	1.71%	11/23/15	10/31/20	1804	1584		AA+	900,000	916,277
US TREASURY NOTES	899,124	1.38%	1.40%	03/09/16	01/31/21	1789	1676		AA+	900,000	915,926
US TREASURY NOTES	881,147	1.38%	0.94%	10/08/15	09/30/18	1088	822		AA+	870,000	884,375
US TREASURY NOTES	222,470	1.25%	1.49%	03/03/14	01/31/19	1795	945		AA+	225,000	228,322
US TREASURY NOTES	97,938	1.25%	1.69%	03/20/14	01/31/19	1778	945		AA+	100,000	101,477
US TREASURY NOTES	569,364	1.25%	1.47%	05/27/14	01/31/19	1710	945		AA+	575,000	583,490
US TREASURY NOTES	885,483	1.38%	1.72%	04/01/14	02/28/19	1794	973		AA+	900,000	916,348
US TREASURY NOTES	175,479	0.88%	0.78%	05/27/14	04/30/17	1069	304		AA+	175,000	175,532
US TREASURY NOTES	557,529	0.88%	0.60%	07/30/12	04/30/17	1735	304		AA+	550,000	551,671
US TREASURY NOTES	661,529	1.25%	1.68%	06/11/14	04/30/19	1784	1034		AA+	675,000	685,626
US TREASURY NOTES	219,745	1.25%	1.78%	09/18/14	04/30/19	1685	1034		AA+	225,000	228,542
US TREASURY NOTES	2,214,238	0.88%	0.72%	06/27/16	07/31/19	1129	1126		AA+	2,200,000	2,213,052
US TREASURY NOTES	894,835	0.63%	0.86%	02/26/15	08/31/17	917	427		AA+	900,000	900,808
US TREASURY NOTES	895,699	1.00%	1.67%	12/18/14	11/30/19	1808	1248		AA+	925,000	931,034
US TREASURY NOTES	1,960,819	0.63%	0.96%	05/28/15	04/30/18	1068	669		AA+	1,980,000	1,981,315
US TREASURY NOTES	840,407	1.38%	1.62%	07/10/15	05/31/20	1787	1431		AA+	850,000	865,605
US TREASURY NOTES	1,764,355	1.38%	1.10%	07/01/15	07/31/18	1126	761		AA+	1,750,000	1,777,480
US TREASURY NOTES	706,535	1.25%	0.88%	03/30/16	10/31/18	945	853		AA+	700,000	709,707
US TREASURY NOTES	1,303,656	1.25%	1.15%	11/05/15	10/31/18	1091	853		AA+	1,300,000	1,318,027
US TREASURY NOTES	889,316	1.25%	1.50%	12/16/13	10/31/18	1780	853		AA+	900,000	912,480
US TREASURY NOTES	1,017,656	1.50%	0.92%	05/03/16	05/31/19	1123	1065		AA+	1,000,000	1,022,578
TOTAL AND AVERAGES	\$ 50,843,597	1.24%	1.23%			1536	906			\$ 50,945,000	\$ 51,570,007

MEDIUM TERM NOTES (CORP. BONDS)

BANK OF NEW YORK MELLON NT (CALLABLE)	\$ 369,930	2.30%	2.30%	09/04/14	09/11/19	1833	1168	08/11/19	A	\$ 370,000	\$ 377,545
BANK OF NEW YORK MELLON NT (CALLABLE)	185,287	2.30%	2.27%	09/08/14	09/11/19	1829	1168	08/11/19	A	185,000	188,772
BOEING COMPANY (FLOATING) NOTE	500,000	0.76%	0.61%	10/28/14	10/30/17	1098	487		A	500,000	499,895

City of Alameda
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	VALUE 6/30/16					MATURITY DAYS	LIFE DAYS				VALUE 6/30/16
JOHN DEERE CAPITAL CORP NOTES	338,036	2.00%	1.05%	09/11/12	01/13/17	1585	197		A	325,000	326,940
JOHN DEERE CAPITAL CORP	499,365	1.05%	1.09%	10/08/13	10/11/16	1099	103		A	500,000	500,310
JOHN DEERE CAPITAL CORP NOTES	169,638	1.95%	2.00%	12/12/13	12/13/18	1827	896		A	170,000	173,557
JOHN DEERE CAPITAL CORP NOTE	709,304	1.75%	1.79%	09/08/15	08/10/18	1067	771		A	710,000	720,247
THE WALT DISNEY CORPORATION	129,826	1.65%	1.70%	01/05/16	01/08/19	1099	922		A	130,000	132,521
HSBC USA INC NOTES	399,928	1.50%	1.51%	11/05/14	11/13/17	1104	501		A	400,000	399,172
PEPSICO, INC CORP NOTES	269,833	1.25%	1.27%	05/01/15	04/30/18	1095	669		A	270,000	271,443
PEPSICO, INC CORP NOTES	209,975	1.25%	1.25%	04/27/15	04/30/18	1099	669		A	210,000	211,123
PRAXAIR INC (MAKE WHOLE CALL) CORP NOTES	561,034	1.25%	1.68%	01/08/15	11/07/18	1399	860		A	570,000	571,724
STATE STREET CORP NOTES	314,836	1.95%	1.96%	05/16/16	05/19/21	1829	1784		A	315,000	318,959
WELLS FARGO & COMPANY NOTES	998,740	1.15%	1.19%	05/27/14	06/02/17	1102	337		A	1,000,000	1,000,381
WELLS FARGO & CO	115,000	2.15%	2.15%	02/02/15	01/30/20	1823	1309		A	115,000	116,951
WELLS FARGO & CO	459,374	2.15%	2.18%	02/02/15	01/30/20	1823	1309		A	460,000	467,803
AMERICAN EXPRESS CREDIT CORP NOTES	872,865	1.13%	1.21%	06/02/14	06/05/17	1099	340		A-	875,000	874,880
JPMORGAN CHASE & CO	999,500	1.35%	1.37%	02/12/14	02/15/17	1099	230		A-	1,000,000	1,002,032
UNITED TECHNOLOGIES CORP NOTES	39,966	1.80%	1.82%	06/01/12	06/01/17	1826	336		A-	40,000	40,306
AMERICAN HONDA FINANCE CORPORATE NOTES	297,242	2.13%	1.96%	12/10/13	10/10/18	1765	832		A+	295,000	302,886
AMERICAN HONDA FINANCE CORPORATE NOTES	389,637	1.55%	1.58%	12/08/14	12/11/17	1099	529		A+	390,000	393,232
AMERICAN HONDA FINANCE CORP NOTES	219,956	1.70%	1.71%	02/18/16	02/22/19	1100	967		A+	220,000	223,804
COSTCO WHOLESALE CORPORATE NOTES	364,617	1.75%	1.77%	02/05/15	02/15/20	1836	1325		A+	365,000	372,315
INTEL CORP CORPORATE NOTES	336,082	1.35%	1.28%	12/12/12	12/15/17	1829	533		A+	335,000	336,985
INTEL CORP CORPORATE NOTES	215,559	1.35%	1.30%	12/12/12	12/15/17	1829	533		A+	215,000	216,274
QUALCOMM INC CORPORATE GLOBAL NOTES	267,060	2.25%	2.49%	06/11/15	05/20/20	1805	1420		A+	270,000	277,511
QUALCOMM INC CORPORATE GLOBAL NOTES	266,960	2.25%	2.49%	06/11/15	05/20/20	1805	1420		A+	270,000	277,511
US BANCORP NOTES (CALLABLE)	70,148	1.95%	1.90%	02/12/14	11/15/18	1737	868	10/15/18	A+	70,000	71,470
US BANCORP (CALLABLE) CORPORATE NOTES	209,675	2.20%	2.23%	05/01/14	04/25/19	1820	1029	03/25/19	A+	210,000	215,376
US BANCORP (CALLABLE) CORPORATE NOTES	95,641	2.20%	2.05%	06/10/14	04/25/19	1780	1029	03/25/19	A+	95,000	97,432
US BANCORP (CALLABLE) CORPORATE NOTES	154,716	2.20%	2.24%	05/01/14	04/25/19	1820	1029	03/25/19	A+	155,000	158,968
BANK OF TOKYO MITSUBISHI UFJ COMM PAPER	798,027	0.00%	0.74%	06/27/16	10/26/16	121	118		A-1	800,000	798,027
BANK OF TOKYO MITS UFJ LTD COMM PAPER	1,194,450	0.00%	0.90%	05/12/16	11/14/16	186	137		A-1	1,200,000	1,196,461
BERKSHIRE HATHAWAY INC NOTES	89,932	1.70%	1.73%	03/08/16	03/15/19	1102	988		AA	90,000	91,470
PFIZER INC CORPORATE NOTE	179,842	1.10%	1.13%	05/12/14	05/15/17	1099	319		AA	180,000	180,392
WAL-MART STORES INC GLOBAL NOTES	319,706	1.13%	1.14%	04/05/13	04/11/18	1832	650		AA	320,000	321,621
CHEVRON CORP (CALLABLE) GLOBAL NOTES	157,120	1.10%	1.69%	08/27/13	12/05/17	1561	523	11/05/17	AA-	161,000	161,266
CHEVRON CORP (CALLABLE) GLOBAL NOTES	33,174	1.10%	1.70%	08/27/13	12/05/17	1561	523	11/05/17	AA-	34,000	34,056
CHEVRON CORP (CALLABLE) GLOBAL NOTES	24,714	1.10%	1.40%	12/05/13	12/05/17	1461	523	11/05/17	AA-	25,000	25,041
CHEVRON CORP (CALLABLE) GLOBAL NOTES	100,346	1.10%	1.03%	01/10/13	12/05/17	1790	523	11/05/17	AA-	100,000	100,165
CHEVRON CORP (CALLABLE) GLOBAL NOTES	155,000	1.10%	1.10%	12/05/12	12/05/17	1826	523	11/05/17	AA-	155,000	155,256
CHEVRON CORP NOTE	440,000	1.35%	1.35%	11/10/14	11/15/17	1101	503		AA-	440,000	442,297
CISCO SYSTEMS INC GLOBAL NOTES	170,891	2.13%	2.01%	03/04/14	03/01/19	1823	974		AA-	170,000	174,601
CISCO SYSTEMS INC GLOBAL NOTES	171,272	2.13%	1.97%	03/04/14	03/01/19	1823	974		AA-	170,000	174,601
CISCO SYSTEMS INC GLOBAL NOTES	64,890	2.13%	2.16%	03/07/14	03/01/19	1820	974		AA-	65,000	66,759
CISCO SYSTEMS INC GLOBAL NOTES	170,264	2.13%	2.09%	03/06/14	03/01/19	1821	974		AA-	170,000	174,601
CISCO SYSTEMS INC CORP NOTE	859,854	1.65%	1.66%	06/10/15	06/15/18	1101	715		AA-	860,000	871,182

City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2016

DESCRIPTION	BOOK	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO	REMAINING	CALL DATE	S&P RATING	PAR VALUE	MARKET
	VALUE 6/30/16					MATURITY DAYS	LIFE DAYS				VALUE 6/30/16
IBM CORP NOTES	568,262	1.13%	1.23%	02/03/15	02/06/18	1099	586		AA-	570,000	572,453
IBM CORP NOTES	847,408	1.13%	1.23%	02/03/15	02/06/18	1099	586		AA-	850,000	853,658
ORACLE CORP NOTES	598,557	1.20%	1.48%	11/05/13	10/15/17	1440	472		AA-	605,000	607,142
TOYOTA MOTOR CREDIT CORP NOTE	125,030	1.45%	1.44%	12/03/15	01/12/18	771	561		AA-	125,000	125,911
TOYOTA MOTOR CREDIT CORP NOTE	129,822	1.45%	1.50%	01/07/15	01/12/18	1101	561		AA-	130,000	130,948
TOYOTA MOTOR CREDIT CORP NOTE	144,801	1.45%	1.50%	01/07/15	01/12/18	1101	561		AA-	145,000	146,057
TOYOTA MOTOR CREDIT CORP	699,832	1.20%	1.21%	04/05/16	04/06/18	731	645		AA-	700,000	702,743
APPLE INC GLOBAL NOTES	544,863	1.00%	1.20%	05/20/13	05/03/18	1809	672		AA+	550,000	551,354
APPLE INC CORP NOTES	279,952	1.70%	1.71%	02/16/16	02/22/19	1102	967		AA+	280,000	284,740
GENERAL ELECTRIC CAPITAL CORP NOTES	230,064	2.30%	2.29%	01/08/14	01/14/19	1832	928		AA+	230,000	237,808
GENERAL ELECTRIC CAPITAL CORP NOTES	324,389	2.30%	2.34%	01/08/14	01/14/19	1832	928		AA+	325,000	336,033
EXXON MOBIL CORPORATE NOTES	417,187	2.22%	1.84%	05/16/16	03/01/21	1750	1705	02/01/21	AAA	410,000	422,729
EXXON MOBIL CORPORATE NOTES	215,000	2.22%	2.22%	03/03/16	03/01/21	1824	1705	02/01/21	AAA	215,000	221,675
MICROSOFT CORP NOTES	229,816	2.00%	2.02%	11/03/15	11/03/20	1827	1587		AAA	230,000	235,870
TOTAL AND AVERAGES	\$ 21,314,195	1.59%	1.48%			1448	786			\$ 21,340,000	\$ 21,535,242

ASSET BACKED SECURITIES

BANK OF AMER CREDIT CARD TR 2015-A2	\$ 295,426	1.36%	1.30%	10/28/15	09/15/20	1784	1538		AAA	\$ 295,000	\$ 296,774
FORD ABS 2015-C A3	259,949	1.41%	1.42%	09/15/15	02/15/20	1614	1325		AAA	260,000	261,570
FORD ABS 2016-B A3	99,991	1.33%	1.33%	04/19/16	10/15/20	1640	1568		NR	100,000	100,487
HONDA ABS 2014-1 A3	226,796	0.67%	0.86%	07/17/15	11/21/17	858	509		NR	227,212	227,154
HONDA ABS 2015-4 A3	269,964	1.23%	1.24%	10/14/15	09/21/19	1438	1178		AAA	270,000	270,943
HONDA ABS 2016-1 A2	354,965	1.01%	1.02%	02/16/16	06/18/18	853	718		AAA	355,000	355,229
HONDA ABS 2016-1 A3	239,966	1.22%	1.23%	02/16/16	12/18/19	1401	1266		AAA	240,000	240,702
HONDA ABS 2016-2 A3	249,995	1.39%	1.39%	05/24/16	04/15/20	1422	1385		AAA	250,000	251,826
HYUNDAI ABS 2016-A A3	89,983	1.56%	1.57%	03/22/16	09/15/20	1638	1538		AAA	90,000	90,733
JOHN DEERE ABS 2016-A A3	344,946	1.36%	1.37%	03/02/16	04/15/20	1505	1385		NR	345,000	346,266
NISSAN ABS 2015-C A3	279,964	1.37%	1.38%	10/06/15	05/15/20	1683	1415		NR	280,000	281,553
NISSAN ABS 2016-B A3	99,984	1.32%	1.33%	04/18/16	01/15/21	1733	1660		NR	100,000	100,711
TOYOTA ABS 2016-B A3	459,976	1.30%	1.30%	05/02/16	04/15/20	1444	1385		AAA	460,000	462,103
TOYOTA ABS 2016-A A3	299,983	1.25%	1.25%	02/23/16	03/15/20	1482	1354		AAA	300,000	301,154
TOTAL AND AVERAGES	\$ 3,571,888	1.27%	1.25%			1464	1302			\$ 3,572,212	\$ 3,587,205

SUPRANATIONALS

INTER-AMERICAN DEVELOPMENT BANK	\$ 598,200	1.00%	1.10%	04/05/16	05/13/19	1133	1047		AAA	\$ 600,000	\$ 602,055
INTL BANK OF RECON AND DEV GLOBAL NOTES	1,043,224	1.00%	1.06%	10/07/15	10/05/18	1094	827		AAA	1,045,000	1,049,617
TOTAL AND AVERAGES	\$ 1,641,424	1.00%	1.07%			1114	937			\$ 1,645,000	\$ 1,651,672

IRREVOCABLE TRUST

VARIOUS MUTUAL FUNDS	\$ 5,764,173	2.34%	2.34%							\$ 5,764,173	\$ 6,077,410
TOTAL AND AVERAGES	\$ 5,764,173	2.34%	2.34%							\$ 5,764,173	\$ 6,077,410

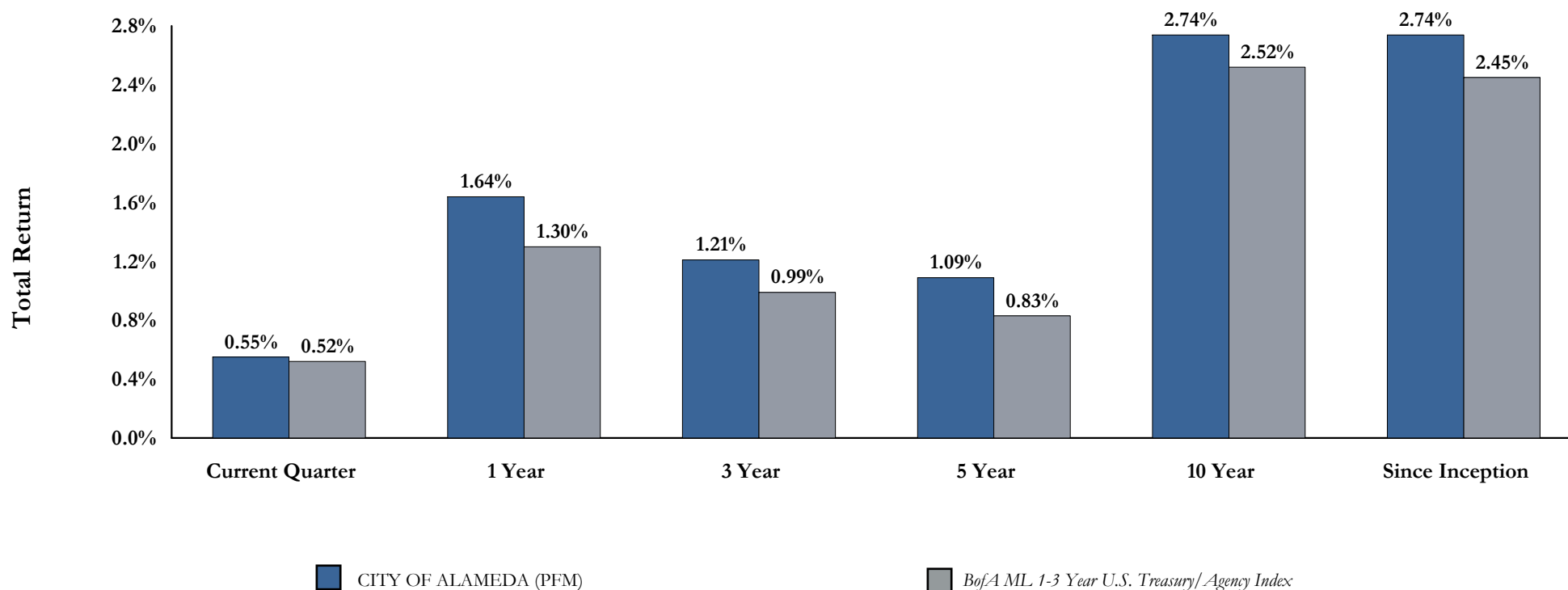
City of Alameda
Detail for Investment Portfolio Summary Report
For the Quarter Ended June 30, 2016

DESCRIPTION	BOOK VALUE 6/30/16	RATE	YIELD	PURCHASE DATE	MATURITY DATE	LIFE TO MATURITY DAYS	REMAINING LIFE DAYS	CALL DATE	S&P RATING	PAR VALUE	MARKET VALUE 6/30/16
<u>INVESTMENTS WITH BOND TRUSTEES</u>											
BNY - GOLDMAN SACHS FINICIAL FEDERAL	\$ 2,029,533	0.00%	0.00%	04/01/16	07/01/16	91	1			\$ 2,029,533	\$ 2,029,533
UNION BANK - BLACKROCK INST. FUND A/C 6711721201-210	9,430	0.01%	0.01%	04/01/16	07/01/16	91	1			9,430	9,430
UNION BANK - BLACKROCK INST. FUND A/C 6711909101-07	543,876	0.01%	0.01%	04/01/16	07/01/16	91	1			543,876	543,876
UNION BANK - BLACKROCK INST. FUND A/C 6711909201-02	551,923	0.01%	0.01%	04/01/16	07/01/16	91	1			551,923	551,923
UNION BANK - BLACKROCK LIQUIDITY FUND 6711851901-03	11	0.00%	0.00%	04/01/16	07/01/16	91	1			11	11
UNION BANK - BLACKROCK INST. FUND A/C 6711939800-07	1,104,194	0.01%	0.01%	04/01/16	07/01/16	91	1			1,104,194	1,104,194
BNY - GOLDMAN SACHS FINANCIAL FEDERAL A/C 852792/852	780,351	0.00%	0.00%	04/01/16	07/01/16	91	1			780,351	780,351
UNION BANK - FIDELITY A/C 6712109701-04	35	0.01%	0.01%	04/01/16	07/01/16	91	1			35	35
UNION BANK - FIDELITY A/C 6712155703-08	1,697,653	0.03%	0.03%	04/01/16	07/01/16	91	1			1,697,654	1,697,654
CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV BANK	2,954,260	0.00%	0.00%	04/01/16	07/01/16	91	1			2,954,260	2,954,260
FREEMONT BANK ESCROW ACCOUNT-INVESCO TREASURY	86,985	0.00%	0.00%	04/01/16	07/01/16	91	1			86,985	86,985
TOTAL AND AVERAGES	\$ 9,758,251	0.01%	0.00%			91	1			\$ 9,758,252	\$ 9,758,252

TOTAL INVESTMENT REPORT	\$187,660,475									\$187,790,930	\$188,976,891
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Portfolio Performance (Total Return)

Portfolio/Benchmark	Effective Duration	Current Quarter	Annualized Return				Since Inception (06/30/02) **
			1 Year	3 Year	5 Year	10 Year	
CITY OF ALAMEDA (PFM)	1.80	0.55%	1.64%	1.21%	1.09%	2.74%	2.74%
<i>BofA ML 1-3 Year U.S. Treasury/Agency Index</i>	1.79	0.52%	1.30%	0.99%	0.83%	2.52%	2.45%
Difference		0.03%	0.34%	0.22%	0.26%	0.22%	0.29%

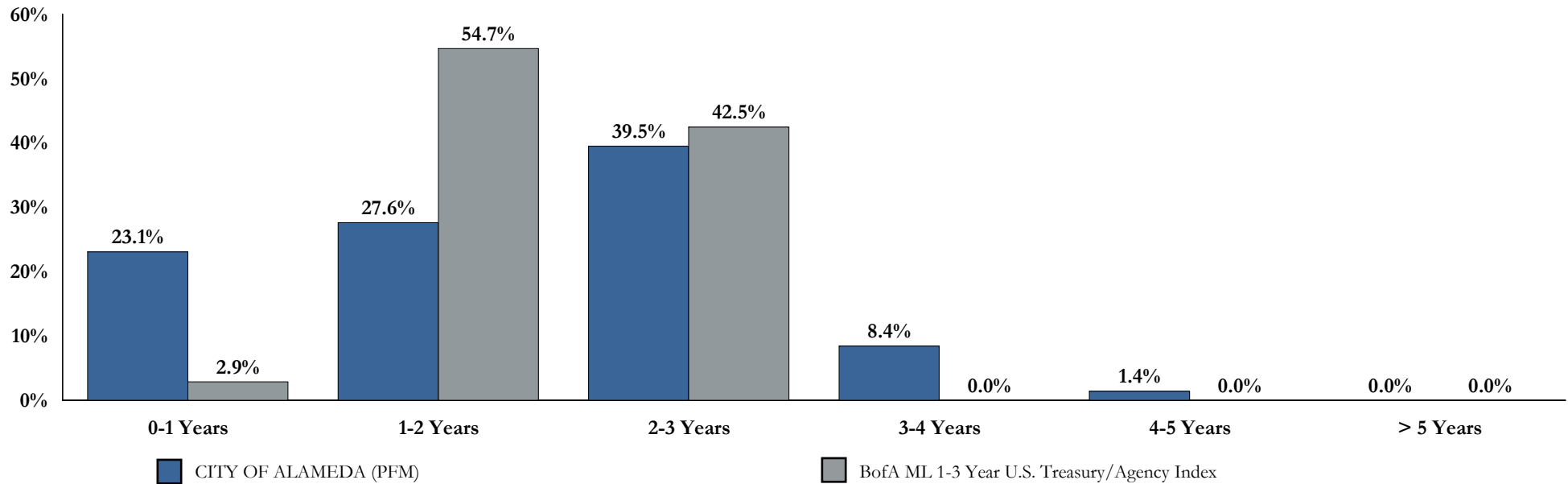


Portfolio performance is gross of fees unless otherwise indicated. **Since Inception performance is not shown for periods less than one year.

Maturity Distribution

As of June 30, 2016

Portfolio/Benchmark	Yield at Market	Average Maturity	0-1 Years	1-2 Years	2-3 Years	3-4 Years	4-5 Years	>5 Years
CITY OF ALAMEDA (PFM)	0.86%	1.97 yrs	23.1%	27.6%	39.5%	8.4%	1.4%	0.0%
BofA ML 1-3 Year U.S. Treasury/Agency Index	0.61%	1.94 yrs	2.9%	54.7%	42.5%	0.0%	0.0%	0.0%

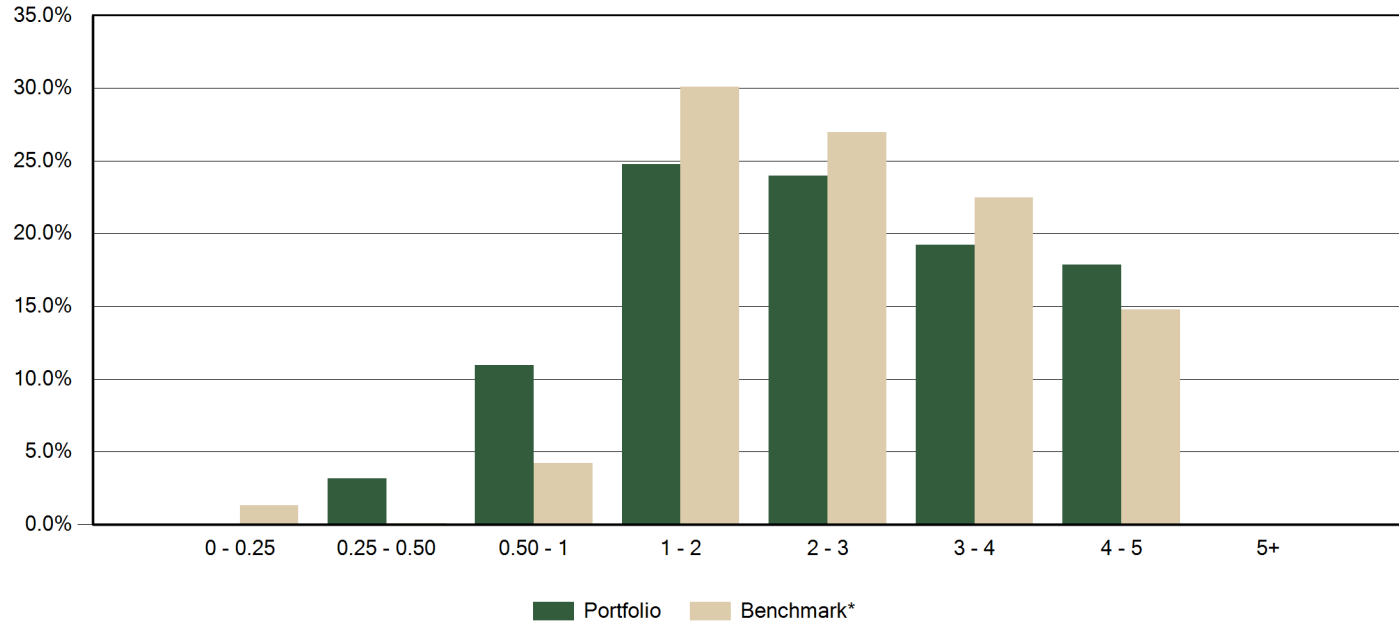




Duration Distribution

City of Alameda

Portfolio Compared to the Benchmark as of June 30, 2016



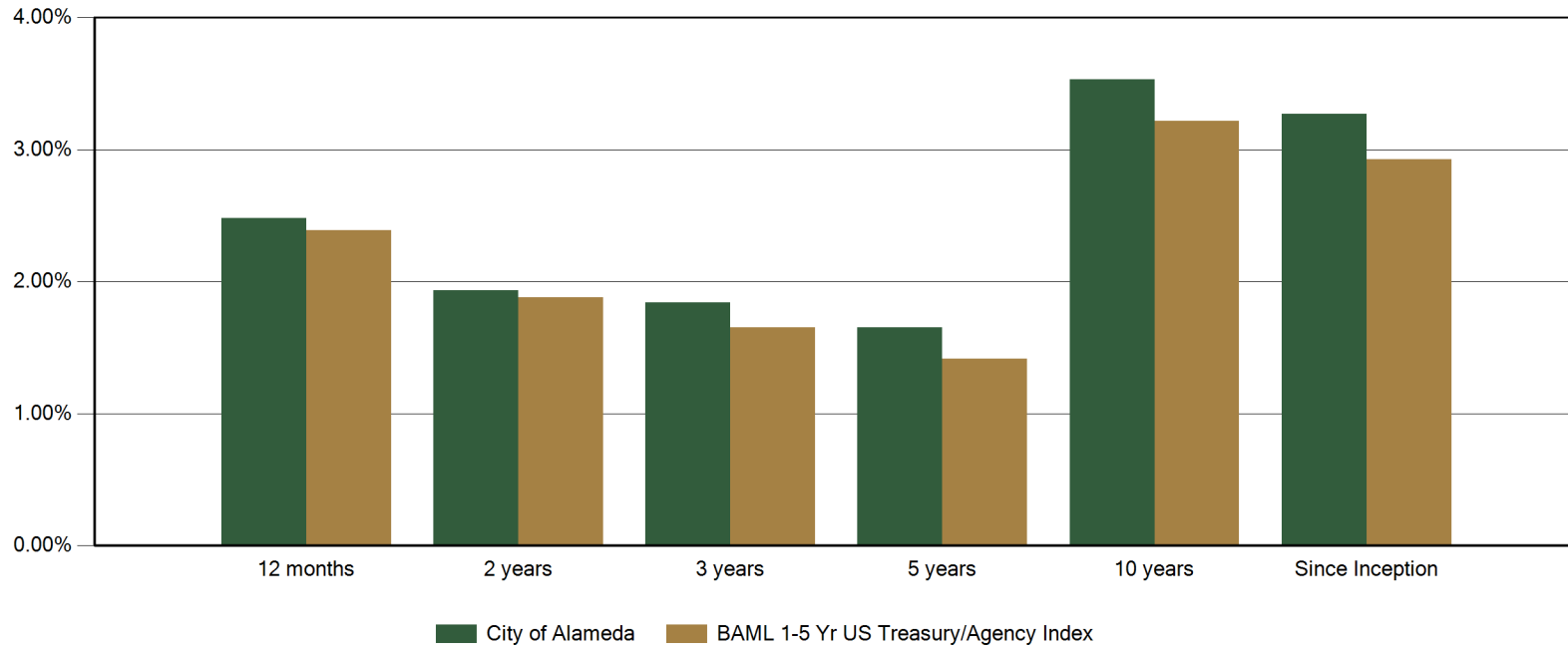
	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	0.1 %	3.1 %	11.0 %	24.8 %	24.0 %	19.2 %	17.9 %	0.0 %
Benchmark*	1.3 %	0.1 %	4.2 %	30.1 %	27.0 %	22.5 %	14.8 %	0.0 %

* BAML 1-5 Yr US Treasury/Agency Index



Investment Performance

City of Alameda
Period Ending
June 30, 2016
 Total Rate of Return
 Annualized Since Inception
 July 31, 2002



	3 months	12 months	Annualized				
			2 years	3 years	5 years	10 years	Since Inception
City of Alameda	0.72 %	2.48 %	1.93 %	1.84 %	1.65 %	3.53 %	3.27 %
BAML 1-5 Yr US Treasury/Agency Index	0.79 %	2.39 %	1.88 %	1.65 %	1.42 %	3.22 %	2.93 %

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.



**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
06/30/16	0.58	0.55	167
07/01/16	0.58	0.58	177
07/02/16	0.58	0.58	177
07/03/16	0.58	0.58	177
07/04/16	0.58	0.58	177
07/05/16	0.58	0.58	173
07/06/16	0.58	0.58	171
07/07/16	0.58	0.58	168
07/08/16	0.58	0.58	168
07/09/16	0.58	0.58	168
07/10/16	0.58	0.58	168
07/11/16	0.58	0.58	167
07/12/16	0.58	0.58	171
07/13/16	0.58	0.58	169

*Daily yield does not reflect capital gains or losses

LAIF Performance Report

Quarter Ending 06/30/16

Apportionment Rate: 0.55%
 Earnings Ratio: 0.00001495296852820
 Fair Value Factor: 1.000621222
 Daily: 0.58%
 Quarter to Date: 0.55%
 Average Life: 167

PMIA Average Monthly Effective Yields

Jun 2016 0.576%
 May 2016 0.552%
 APR 2016 0.525%

**Pooled Money Investment Account
Portfolio Composition
06/30/16
\$75.4 billion**

